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A NOTE ON MIXED NORM SPACES OF ANALYTIC FUNCTIONS

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ABSTRACT. A direct and elementary proof of an estimate of Littlewood is given together with an application concerning the sharpness and strictness of some inclusions in mixed norm spaces of analytic functions.

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1. INTRODUCTION

Let \mathbb{D} be the unit disc in the complex plane and \mathbb{T} its boundary. If $f(z) = f(re^{i\theta})$ is a measurable function in \mathbb{D} , then we write as usual

$$M_p(f; r) = \|f(r\cdot)\|_{L^p(\mathbb{T}; dm)}, \quad 0 \leq r < 1, \quad 0 < p \leq \infty,$$

where dm is the Lebesgue measure on \mathbb{T} . The collection of analytic functions $f(z)$, for which $\|f\|_{H^p} = \sup_{0 \leq r < 1} M_p(f; r) < +\infty$, is the usual Hardy space H^p . The quasi-normed space

$H(p, q, \alpha)$ ($0 < p, q \leq \infty, \alpha > 0$) is the set of those functions $f(z)$ analytic in the unit disc \mathbb{D} , for which the quasi-norm

$$\|f\|_{p,q,\alpha} = \begin{cases} \left(\int_0^1 (1-r)^{\alpha q-1} M_p^q(f; r) dr \right)^{1/q}, & 0 < q < \infty, \\ \sup_{0 \leq r < 1} (1-r)^\alpha M_p(f; r), & q = \infty, \end{cases}$$

is finite. If $(1-r)^\alpha M_p(f; r) = o(1)$ as $r \rightarrow 1^-$, then we write $f \in H_0(p, \infty, \alpha)$. For $p = q < \infty$ the spaces $H(p, q, \alpha)$ coincide with the well-known weighted Bergman spaces, while $q = \infty$ they are known as growth spaces, and $H_0(p, \infty, \alpha)$ corresponding "little" space.

The mixed norm spaces consisting of harmonic functions will be denoted by $h(p, q, \alpha)$. In [1] among others, some continuous inclusions of Hardy–Littlewood–Flett type in $h(p, q, \alpha)$ are proved in the context of functions n -harmonic in the unit polydisc of \mathbb{C}^n .

Theorem 1. *The following inclusions are continuous for any $\alpha, \beta \in \mathbb{R}, 0 < p, q \leq \infty$:*

- (i) $h(p, q, \alpha) \subset h(p, q, \beta), \quad \beta > \alpha,$
- (ii) $h(p, q, \alpha) \subset h(p_0, q, \alpha), \quad 0 < p_0 < p \leq \infty,$
- (iii) $h(p, q, \alpha) \subset h(p, q_0, \alpha), \quad 0 < q < q_0 \leq \infty,$
- (iv) $h(p, q, \alpha) \subset h(p_0, q, \beta), \quad \beta \geq \alpha + 1/p - 1/p_0, \quad 0 < p \leq p_0 \leq \infty,$
- (v) $h(p, q, \alpha) \subset h(p_0, q_0, \beta), \quad \beta > \alpha + 1/p, \quad 0 < p_0, q_0 \leq \infty,$
- (vi) $h(p, q, \alpha) \subset h(p, q_0, \beta), \quad \beta > \alpha, \quad 0 < q_0 \leq \infty,$
- (vii) $H^p \subset H\left(p_0, q, \frac{1}{p} - \frac{1}{p_0}\right), \quad 0 < p < p_0 \leq \infty, \quad 0 < p \leq q \leq \infty.$

Of course, the inclusions (i), (ii) are obvious, while some others are much deeper, for instance, (iii), (iv) and (vii) which were originally proved by Hardy and Littlewood [8, Th.31] and Flett [5, pp.755-756] for functions analytic in the unit disc, see also [4, Th.5.11], [6, Th.3.1], [9].

The purpose of this note is to prove that the inclusions (i)-(vii) for analytic functions are strict and best possible in a certain sense. See Theorem 2 below for the precise formulation.

2. ESTIMATES

Throughout the paper, the capital letters $C(\alpha, \beta, \dots), C_\alpha$ stand for different positive constants depending only on the parameters indicated. For $A, B > 0$ the notation $A \approx B$ denotes the two-sided estimate $C_1 A \leq B \leq C_2 A$ with some inessential positive constants C_1 and C_2 independent of the variable involved.

The estimates appearing in the next lemma were essentially proved by Littlewood in [10, pp.93-96], see also in [2], [3, p.14]. Such type inequalities are usually proved by means of growth estimates for Taylor coefficients, which were due to Faber and Littlewood [10, pp.93–96], [11, Ch.5, Th.2.31]. Below we give a direct and elementary proof of the estimates avoiding growth estimates for Taylor coefficients.

Lemma 1. Suppose that $\alpha, \beta \in \mathbb{R}$ and

$$J_{\alpha,\beta} = J_{\alpha,\beta}(r) := \int_{-\pi}^{\pi} |1 - re^{i\theta}|^{-\alpha-1} \left| \log \frac{e}{1 - re^{i\theta}} \right|^{-\beta} d\theta.$$

Then for all $0 \leq r < 1$

$$(2.1) \quad J_{\alpha,\beta} \approx \begin{cases} (1-r)^{-\alpha} \left(\log \frac{e}{1-r} \right)^{-\beta}, & \alpha > 0, \beta \in \mathbb{R}, \\ 1, & \alpha < 0, \beta \in \mathbb{R}, \end{cases}$$

$$(2.2) \quad J_{0,\beta} \approx \begin{cases} \left(\log \frac{e}{1-r} \right)^{1-\beta}, & \beta < 1, \\ 1, & \beta > 1, \\ \log \left(e \log \frac{e}{1-r} \right), & \beta = 1, \end{cases}$$

where the involved constants $C = C(\alpha, \beta) > 0$ depend only on α, β .

Proof. It suffices to prove all the estimates only for all r close enough to 1, and moreover for all $z \in \mathbb{D}$ lying in a small neighborhood of 1. For the expression $|1 - re^{i\theta}| = \sqrt{(1-r)^2 + 4r \sin^2 \frac{\theta}{2}}$, we have the simple estimate

$$\frac{1}{\sqrt{2}} \left(1 - r + 2\sqrt{r} \frac{|\theta|}{\pi} \right) \leq |1 - re^{i\theta}| \leq 1 - r + |\theta|, \quad z = re^{i\theta} \in \mathbb{D},$$

in particular,

$$(2.3) \quad \frac{1}{\pi}(1 - r + |\theta|) \leq |1 - re^{i\theta}| \leq 1 - r + |\theta|, \quad \frac{1}{2} \leq r < 1.$$

Define the ring sector $E := \{z = re^{i\theta} \in \mathbb{D} : \frac{9}{10} < r < 1, |\theta| < \frac{1}{2}\}$, so that $|1 - z| < \frac{1}{2}$ ($z \in E$), and the following inequalities are valid:

$$(2.4) \quad \begin{cases} \left| \log \frac{1}{1-z} \right| \leq \log \frac{1}{|1-z|} + \frac{\pi}{2} \leq 5 \log \frac{1}{|1-z|}, & z \in E, \\ \left| \log \frac{1}{1-z} \right| \geq \log \frac{1}{|1-z|} \geq \log \frac{1}{1-r+|\theta|} \geq \log \frac{5}{3} > \frac{1}{2}, & z \in E. \end{cases}$$

Assuming that $\frac{9}{10} < r < 1$ everywhere below and $\alpha > 0$, we begin with the proof of the first estimate in (2.1).

By the estimates (2.3) and (2.4), we obtain

$$(2.5) \quad \begin{aligned} J_{\alpha,\beta} &= \left(\int_{|\theta|>1/2} + \int_{|\theta|<1/2} \right) \frac{d\theta}{|1 - re^{i\theta}|^{\alpha+1} \left| \log \frac{e}{1 - re^{i\theta}} \right|^\beta} \\ &\approx C(\alpha, \beta) + C(\alpha, \beta) \int_0^{1/2} \frac{d\theta}{(1-r+\theta)^{\alpha+1} \left(\log \frac{1}{1-r+\theta} \right)^\beta} \\ &= C(\alpha, \beta) + C(\alpha, \beta) \int_{\log \frac{1}{3/2-r}}^{\log \frac{1}{1-r}} \frac{e^{\alpha t}}{t^\beta} dt \approx \int_1^{\log \frac{1}{1-r}} \frac{e^{\alpha t}}{t^\beta} dt. \end{aligned}$$

Here we have used the inequalities

$$0 < \log \frac{5}{3} < \log \frac{1}{3/2-r} < \log 2, \quad \frac{9}{10} < r < 1.$$

Since by l'Hôpital rule,

$$\int_1^x \frac{e^{\alpha t}}{t^\beta} dt \sim \frac{e^x}{\alpha x^\beta} \quad \text{as } x \rightarrow +\infty \quad (\alpha > 0),$$

we conclude that

$$J_{\alpha,\beta} \approx \frac{e^{\alpha \log \frac{1}{1-r}}}{\left(\log \frac{1}{1-r}\right)^\beta} = \frac{1}{(1-r)^\alpha \left(\log \frac{1}{1-r}\right)^\beta}$$

for all r sufficiently close to 1. It proves the first inequality in (2.1). The second inequality in (2.1) when $\alpha < 0$ follows from (2.5).

We now turn to the proof of (2.2) when $\alpha = 0$.

Case $\beta < 1$. Making use of the estimates (2.3) and (2.4), we deduce that

$$\begin{aligned} J_{0,\beta} &= \int_{|\theta|>1/2} + \int_{|\theta|<1/2} \approx C_\beta + C_\beta \int_0^{1/2} \frac{d\theta}{(1-r+\theta) \left(\log \frac{1}{1-r+\theta}\right)^\beta} \\ &= C_\beta + C_\beta \left[\left(\log \frac{1}{1-r}\right)^{1-\beta} - \left(\log \frac{1}{3/2-r}\right)^{1-\beta} \right] \\ (2.6) \quad &\approx \left(\log \frac{1}{1-r}\right)^{1-\beta}, \end{aligned}$$

where we have used the inequalities

$$0 < \left(\log \frac{5}{3}\right)^{1-\beta} < \left(\log \frac{1}{3/2-r}\right)^{1-\beta} < (\log 2)^{1-\beta} < \left(\frac{1}{2} \log \frac{1}{1-r}\right)^{1-\beta}$$

for all $\frac{9}{10} < r < 1$.

Case $\beta = 1$. In view of (2.3) and (2.4), we obtain for all r close enough to 1

$$\begin{aligned} J_{0,1} &\approx C + C \int_0^{1/2} \frac{d\theta}{(1-r+\theta) \left(\log \frac{1}{1-r+\theta}\right)} \\ &= C + C \left[\log \left(\log \frac{1}{1-r}\right) - \log \left(\log \frac{1}{3/2-r}\right) \right] \\ (2.7) \quad &\approx \log \left(\log \frac{1}{1-r}\right), \end{aligned}$$

where

$$\log \log \frac{5}{3} < \log \log \frac{1}{3/2-r} < \log \log 2 < 0, \quad \frac{9}{10} < r < 1.$$

Case $\beta > 1$. Similarly to (2.5), we have

$$(2.8) \quad J_{0,\beta} \approx C_\beta + C \int_{\log \frac{1}{3/2-r}}^{\log \frac{1}{1-r}} \frac{1}{t^\beta} dt \approx C_\beta + C \int_1^{\log \frac{1}{1-r}} \frac{1}{t^\beta} dt \approx 1.$$

Combining (2.6)–(2.8), we obtain (2.2). This completes the proof. ■

3. AN APPLICATION IN MIXED NORM SPACES

Define the following test function

$$F_{b,c}(z) := (1 - z)^{-b} \left(\log \frac{e}{1 - z} \right)^{-c}, \quad z \in \mathbb{D},$$

where $b, c \in \mathbb{R}$. The functions $F_{b,c}$ are very useful as typical functions in many function spaces, see, for example, [2]-[7]. The next lemma gives exact information on $F_{b,c}$ to be in $H(p, q, \alpha)$ or $H_0(p, \infty, \alpha)$.

Lemma 2. *Suppose that $b, c \in \mathbb{R}$, $0 < p \leq \infty$, $0 < q < \infty$, $\alpha > 0$. Then*

- (a) $F_{b,c}$ is in $H(p, q, \alpha)$ if and only if $b < \alpha + \frac{1}{p}$, $c \in \mathbb{R}$ or $b = \alpha + \frac{1}{p}$, $c > \frac{1}{q}$.
- (b) $F_{b,c}$ is in $H(p, \infty, \alpha)$ if and only if $b < \alpha + \frac{1}{p}$, $c \in \mathbb{R}$ or $b = \alpha + \frac{1}{p}$, $c \geq 0$.
- (c) $F_{b,c}$ is in $H_0(p, \infty, \alpha)$ if and only if $b < \alpha + \frac{1}{p}$, $c \in \mathbb{R}$ or $b = \alpha + \frac{1}{p}$, $c > 0$.

Proof. The results follow from corresponding estimates of Lemma 1,

$$M_p(F_{b,c}; r) \approx (1 - r)^{-b+1/p} \left(\log \frac{e}{1 - r} \right)^{-c}, \quad 0 \leq r < 1,$$

if $1/p < b \leq \alpha + 1/p$. ■

Lemma 2 enables us to prove the sharpness and strictness of the inclusions (i)-(vii) in Theorem 1.

Theorem 2. *Suppose that $0 < p, q, p_0, q_0 \leq \infty$, $\alpha, \beta > 0$ are arbitrary. Then:*

- (i) $H(p, q, \alpha) \subset H(p, q, \beta)$, $\beta > \alpha$, is strict.
- (ii) $H(p, q, \alpha) \subset H(p_0, q, \alpha)$, $p_0 < p$, is strict.
- (iii) $H(p, q, \alpha) \subset H(p, q_0, \alpha)$, $q < q_0$, is strict, and the inclusion $H(p, q, \alpha) \subset H_0(p, \infty, \alpha)$ is sharp in the sense that α on the right cannot be decreased.
- (iv) $H(p, q, \alpha) \subset H(p_0, q, \beta)$, $p \leq p_0$, holds if and only if $\beta \geq \alpha + \frac{1}{p} - \frac{1}{p_0}$.
- (v) $H(p, q, \alpha) \subset H(\infty, q_0, \beta)$, $\beta > \alpha + 1/p$, $q_0 < q$, is strict and sharp in the sense that β cannot be decreased.
- (vi) $H(p, q, \alpha) \subset H(p, q_0, \beta)$, $\beta > \alpha$, $q_0 < q$, is strict and sharp in the sense that β cannot be decreased.
- (vii) $H^p \subset H(p_0, q, 1/p - 1/p_0)$, $p < p_0$, $p \leq q$, is sharp in the sense that it fails for $p > q$.

Proof. (i) The inclusion (i) is strict because of the function $F_{\alpha+1/p,0}$ for $q < \infty$, and the function $F_{\beta+1/p,0}$ for $q = \infty$.

(ii) The strictness of the inclusion (ii) is proved by the examples $F_{\alpha+1/p,0}$ for $0 < q < \infty$, and $F_{\alpha+1/p_0,0}$ for $q = \infty$.

(iii) The strictness of the inclusion (iii) is proved by the examples $F_{\alpha+1/p,0}$ for $q_0 = \infty$, and $F_{\alpha+1/p,1/q}$ for $q_0 < \infty$. The sharpness of the second inclusion in (iii) means that the inclusion $H(p, q, \alpha) \subset H_0(p, \infty, \alpha - \varepsilon)$ is false for any $0 < p \leq \infty$, $0 < q < \infty$, $0 < \varepsilon < \alpha$. The function $F_{\alpha+1/p-\varepsilon/2,0}(z)$ gives a corresponding example.

(iv) The statement (iv) is proved in [1, p.733].

(v)-(vi) The inclusions (v) and (vi) are strict because of the example $F_{\alpha+1/p,0}$. On the other hand, the inclusions (v) and (vi) are sharp for $q_0 < q$ in the sense that β cannot be decreased. The function $F_{\alpha+1/p,1/q_0}(z)$ gives a suitable example for both inclusions.

(vii) The inclusion (vii) is sharp in the sense that the condition $p \leq q$ is essential, that is for $p > q$ the inclusion (vii) fails. A corresponding example can be provided by the function $F_{1/p,\lambda}(z)$, where $1/p < \lambda < 1/q$. Indeed, $F_{1/p,\lambda}(z) \in H^p$, but $F_{1/p,\lambda}(z)$ is not in $H(p_0, q, 1/p - 1/p_0)$, by Lemma 2. ■

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